



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	2025 On 06-February-14			Bond Future	105.47	105.4720	105.4661	105.4720	0.00
31/01/2014	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2025 On 06-February-14	111.00	Put	Bond Future	5534	6	5534	6	0.00
31/01/2014	2025 On 06-February-14	110.99	Put	Bond Future	5524	6	5524	6	0.00
31/01/2014	2025 On 06-February-14	111.01	Put	Bond Future	5544	6	5544	6	0.00
31/01/2014	2025 On 08-May-14			Bond Future	106.99	106.9951	106.9888	106.9951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	2025 On 08-May-14	111.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2025 On 08-May-14	110.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2025 On 08-May-14	111.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2025 On 08-May-14	110.99	Put	Bond Future	4001	4	4001	4	0.00
31/01/2014	2025 On 08-May-14	111.00	Put	Bond Future	4011	4	4011	4	0.00
31/01/2014	2025 On 08-May-14	111.01	Put	Bond Future	4021	4	4021	4	0.00
31/01/2014	2037 On 06-February-14			Bond Future	9.38	92.1231	9.3814	92.1231	1,866.00
31/01/2014	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 06-February-14	9.39	Call	Bond Future	75	0	75	0	0.00
31/01/2014	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 06-February-14	9.38	Put	Bond Future	12	0	12	0	0.00
31/01/2014	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 06-February-14	9.37	Put	Bond Future	100	0	100	0	0.00
31/01/2014	2037 On 08-May-14			Bond Future	9.48	93.4420	9.4772	93.4420	3,068.00
31/01/2014	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 08-May-14	9.38	Put	Bond Future	841	1	841	1	0.00
31/01/2014	2037 On 08-May-14	9.39	Put	Bond Future	754	1	754	1	0.00
31/01/2014	2037 On 08-May-14	9.37	Put	Bond Future	928	1	928	1	0.00
31/01/2014	2037 On 07-August-14			Bond Future	9.57	90.6074	9.5674	90.6074	0.00
31/01/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 07-August-14	9.04	Put	Bond Future	4637	5	4637	5	0.00
31/01/2014	2037 On 07-August-14	9.05	Put	Bond Future	4545	4	4545	4	0.00
31/01/2014	2037 On 07-August-14	9.06	Put	Bond Future	4454	4	4454	4	0.00
31/01/2014	2037 On 06-November-14			Bond Future	9.65	91.9259	9.6488	91.9259	0.00
31/01/2014	2037 On 06-November-14	9.69	Call	Bond Future	341	0	341	0	0.00
31/01/2014	2037 On 06-November-14	9.70	Call	Bond Future	424	1	424	1	0.00
31/01/2014	2037 On 06-November-14	9.71	Call	Bond Future	507	1	507	1	0.00
31/01/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
31/01/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	2038 On 06-February-14			Bond Future	103.74	103.7467	103.7414	103.7467	24.00
31/01/2014	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2038 On 06-February-14	107.00	Put	Bond Future	3259	3	3259	3	0.00
31/01/2014	2038 On 06-February-14	107.01	Put	Bond Future	3269	3	3269	3	0.00
31/01/2014	2038 On 06-February-14	106.99	Put	Bond Future	3249	3	3249	3	0.00
31/01/2014	2038 On 08-May-14			Bond Future	105.24	105.2449	105.2392	105.2449	33.00
31/01/2014	2038 On 08-May-14	109.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2038 On 08-May-14	109.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2038 On 08-May-14	108.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2038 On 08-May-14	109.01	Put	Bond Future	3771	4	3771	4	0.00
31/01/2014	2038 On 08-May-14	109.00	Put	Bond Future	3761	4	3761	4	0.00
31/01/2014	2038 On 08-May-14	108.99	Put	Bond Future	3751	4	3751	4	0.00
31/01/2014	2050 On 06-February-14			Bond Future	107.72	107.7211	107.7160	107.7211	472.00
31/01/2014	2050 On 06-February-14	110.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2050 On 06-February-14	109.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2050 On 06-February-14	110.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2050 On 06-February-14	110.00	Put	Bond Future	2284	2	2284	2	0.00
31/01/2014	2050 On 06-February-14	109.99	Put	Bond Future	2274	2	2274	2	0.00
31/01/2014	2050 On 06-February-14	110.01	Put	Bond Future	2294	2	2294	2	0.00
31/01/2014	2050 On 08-May-14			Bond Future	109.27	109.2769	109.2712	109.2769	0.00
31/01/2014	2050 On 08-May-14	114.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2050 On 08-May-14	115.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2050 On 08-May-14	115.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	2050 On 08-May-14	115.00	Put	Bond Future	5729	6	5729	6	0.00
31/01/2014	2050 On 08-May-14	115.01	Put	Bond Future	5739	6	5739	6	0.00
31/01/2014	2050 On 08-May-14	114.99	Put	Bond Future	5719	6	5719	6	0.00
31/01/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	AL37 On 06-February-14			Index Future	398.02	399.6300	398.0150	399.6300	0.00
31/01/2014	AL37 On 08-May-14			Index Future	403.71	405.3510	403.7120	405.3510	0.00
31/01/2014	AL37 On 07-August-14			Index Future	409.86	411.5270	409.8610	411.5270	0.00
31/01/2014	AL7T On 06-February-14			Index Future	464.73	467.2510	464.7280	467.2510	0.00
31/01/2014	AL7T On 08-May-14			Index Future	471.38	473.9400	471.3790	473.9400	1.00
31/01/2014	AL7T On 07-August-14			Index Future	478.56	481.1610	478.5590	481.1610	0.00
31/01/2014	ALBI On 06-February-14			Index Future	422.88	424.4840	422.8840	424.4840	553.00
31/01/2014	ALBI On 08-May-14			Index Future	428.94	430.5610	428.9360	430.5610	277.00
31/01/2014	ALBI On 07-August-14			Index Future	435.47	437.1210	435.4700	437.1210	0.00
31/01/2014	ALBI On 06-November-14			Index Future	442.36	444.0400	442.3620	444.0400	0.00
31/01/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/01/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	EL28 On 06-February-14			Bond Future	111.27	111.2797	111.2742	111.2797	0.00
31/01/2014	EL28 On 06-February-14	110.99	Call	Bond Future	284	0	284	0	0.00
31/01/2014	EL28 On 06-February-14	111.01	Call	Bond Future	264	0	264	0	0.00
31/01/2014	EL28 On 06-February-14	111.00	Call	Bond Future	274	0	274	0	0.00
31/01/2014	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
31/01/2014	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
31/01/2014	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
31/01/2014	EL28 On 08-May-14			Bond Future	111.46	111.4659	111.4600	111.4659	0.00
31/01/2014	EL28 On 08-May-14	113.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	EL28 On 08-May-14	114.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	EL28 On 08-May-14	114.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	EL28 On 08-May-14	114.00	Put	Bond Future	2540	3	2540	3	0.00
31/01/2014	EL28 On 08-May-14	114.01	Put	Bond Future	2550	3	2550	3	0.00
31/01/2014	EL28 On 08-May-14	113.99	Put	Bond Future	2530	3	2530	3	0.00
31/01/2014	ES33 On 06-February-14			Bond Future	10.00	81.8447	10.0032	81.8447	0.00
31/01/2014	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 06-February-14	9.55	Put	Bond Future	3313	3	3313	3	0.00
31/01/2014	ES33 On 06-February-14	9.56	Put	Bond Future	3237	3	3237	3	0.00
31/01/2014	ES33 On 06-February-14	9.54	Put	Bond Future	3388	3	3388	3	0.00
31/01/2014	ES33 On 08-May-14			Bond Future	10.12	79.2317	10.1195	79.2317	6,292.00
31/01/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 08-May-14	9.55	Put	Bond Future	4118	4	4118	4	0.00
31/01/2014	ES33 On 08-May-14	9.54	Put	Bond Future	4193	4	4193	4	0.00
31/01/2014	ES33 On 08-May-14	9.56	Put	Bond Future	4043	4	4043	4	0.00
31/01/2014	ES33 On 07-August-14			Bond Future	10.23	80.3306	10.2285	80.3306	0.00
31/01/2014	ES33 On 07-August-14	10.16	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 07-August-14	10.15	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 07-August-14	10.14	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 07-August-14	10.15	Put	Bond Future	539	0	539	0	0.00
31/01/2014	ES33 On 07-August-14	10.16	Put	Bond Future	470	0	470	0	0.00

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31/01/2014	ES33 On 07-August-14	10.14	Put	Bond Future	608	1	608	1	0.00
31/01/2014	ES33 On 06-November-14			Bond Future	10.34	77.8186	10.3369	77.8186	0.00
31/01/2014	ES33 On 06-November-14	10.29	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 06-November-14	10.30	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 06-November-14	10.31	Call	Bond Future	0	0	0	0	0.00
31/01/2014	ES33 On 06-November-14	10.29	Put	Bond Future	316	0	316	0	0.00
31/01/2014	ES33 On 06-November-14	10.30	Put	Bond Future	248	0	248	0	0.00
31/01/2014	ES33 On 06-November-14	10.31	Put	Bond Future	181	0	181	0	0.00
31/01/2014	GOVI On 06-February-14			GOVI	422.01	423.6480	422.0120	423.6480	286.00
31/01/2014	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 06-February-14	440.00	Put	GOVI	179880	16	179880	16	0.00
31/01/2014	GOVI On 06-February-14	439.99	Put	GOVI	179780	16	179780	16	0.00
31/01/2014	GOVI On 06-February-14	440.01	Put	GOVI	179980	16	179980	16	0.00
31/01/2014	GOVI On 08-May-14			GOVI	428.05	429.7140	428.0520	429.7140	27.00
31/01/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 08-May-14	442.00	Put	GOVI	139480	12	139480	12	0.00
31/01/2014	GOVI On 08-May-14	442.01	Put	GOVI	139580	12	139580	12	0.00
31/01/2014	GOVI On 08-May-14	441.99	Put	GOVI	139380	12	139380	12	0.00
31/01/2014	GOVI On 07-August-14			GOVI	434.57	436.2610	434.5720	436.2610	175.00
31/01/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 07-August-14	459.99	Put	GOVI	254180	24	254180	24	0.00
31/01/2014	GOVI On 07-August-14	460.01	Put	GOVI	254380	24	254380	24	0.00
31/01/2014	GOVI On 07-August-14	460.00	Put	GOVI	254280	24	254280	24	0.00
31/01/2014	GOVI On 06-November-14			GOVI	441.45	443.1660	441.4500	443.1660	0.00
31/01/2014	GOVI On 06-November-14	448.99	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 06-November-14	449.01	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 06-November-14	449.00	Call	GOVI	0	0	0	0	0.00
31/01/2014	GOVI On 06-November-14	449.00	Put	GOVI	75500	6	75500	6	0.00

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31/01/2014	GOVI On 06-November-14	449.01	Put	GOVI	75600	6	75600	6	0.00
31/01/2014	GOVI On 06-November-14	448.99	Put	GOVI	75400	6	75400	6	0.00
31/01/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2014	IGOV On 06-February-14			Index Future	193.02	192.6410	193.0240	192.6410	804.00
31/01/2014	IGOV On 08-May-14			Index Future	195.81	195.4230	195.8110	195.4230	30.00
31/01/2014	IGOV On 07-August-14			Index Future	198.82	198.4240	198.8170	198.4240	0.00
31/01/2014	IGOV On 06-November-14			Index Future	201.99	201.5880	201.9860	201.5880	553.00
31/01/2014	ILBI On 06-February-14			Index Future	536.41	536.4080	536.4080	536.4080	190.00
31/01/2014	ILBI On 08-May-14			Index Future	543.63	543.6330	543.6330	543.6330	0.00
31/01/2014	ILBI On 07-August-14			Index Future	551.40	551.4040	551.4040	551.4040	20.00
31/01/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
31/01/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/01/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
31/01/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/01/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/01/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/01/2014	JBAF On 19-February-14			Jibar Tradeable Future	5.79	94.2400	5.7900	94.2400	2,000.00
31/01/2014	JBAF On 19-March-14			Jibar Tradeable Future	5.95	94.0900	5.9500	94.0900	4,000.00
31/01/2014	JBAF On 16-April-14			Jibar Tradeable Future	6.37	93.7100	6.3700	93.7100	0.00
31/01/2014	JBAF On 21-May-14			Jibar Tradeable Future	6.53	93.5600	6.5300	93.5600	2,000.00
31/01/2014	JBAF On 18-June-14			Jibar Tradeable Future	7.03	93.0700	7.0300	93.0700	2,000.00
31/01/2014	JBAF On 16-July-14			Jibar Tradeable Future	7.18	92.9200	7.1800	92.9200	0.00
31/01/2014	JBAF On 17-September-14			Jibar Tradeable Future	7.55	92.4900	7.5500	92.4900	1,000.00
31/01/2014	JBAF On 17-December-14			Jibar Tradeable Future	7.97	92.2000	7.9700	92.2000	0.00
31/01/2014	JBAF On 18-March-15			Jibar Tradeable Future	8.15	92.1000	8.1500	92.1000	2,000.00
31/01/2014	JBAF On 17-June-15			Jibar Tradeable Future	8.28	92.0300	8.2800	92.0300	3,200.00
31/01/2014	JBAF On 16-September-15			Jibar Tradeable Future	8.38	91.9300	8.3800	91.9300	0.00
31/01/2014	JBAF On 15-December-15			Jibar Tradeable Future	8.41	91.8200	8.4100	91.8200	0.00
31/01/2014	R023 On 06-February-14			Bond Future	8.78	97.7595	8.7785	97.7595	10,257.00
31/01/2014	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R023 On 06-February-14	7.85	Put	Bond Future	5692	5	5692	5	0.00
31/01/2014	R023 On 06-February-14	7.86	Put	Bond Future	5628	5	5628	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R023 On 06-February-14	7.84	Put	Bond Future	5756	5	5756	5	0.00
31/01/2014	R023 On 08-May-14			Bond Future	8.90	95.2391	8.8962	95.2391	2,280.00
31/01/2014	R023 On 08-May-14	7.60	Call	Bond Future	312	0	312	0	0.00
31/01/2014	R023 On 08-May-14	7.61	Call	Bond Future	318	0	318	0	0.00
31/01/2014	R023 On 08-May-14	7.59	Call	Bond Future	306	0	306	0	0.00
31/01/2014	R023 On 08-May-14	7.61	Put	Bond Future	8101	8	8101	8	0.00
31/01/2014	R023 On 08-May-14	7.60	Put	Bond Future	8158	8	8158	8	0.00
31/01/2014	R023 On 08-May-14	7.59	Put	Bond Future	8216	8	8216	8	0.00
31/01/2014	R023 On 07-August-14			Bond Future	9.01	96.5761	9.0061	96.5761	0.00
31/01/2014	R023 On 07-August-14	8.49	Call	Bond Future	2024	2	2024	2	0.00
31/01/2014	R023 On 07-August-14	8.51	Call	Bond Future	2066	2	2066	2	0.00
31/01/2014	R023 On 07-August-14	8.50	Call	Bond Future	2045	2	2045	2	0.00
31/01/2014	R023 On 07-August-14	8.51	Put	Bond Future	4898	5	4898	5	0.00
31/01/2014	R023 On 07-August-14	8.49	Put	Bond Future	4973	5	4973	5	0.00
31/01/2014	R023 On 07-August-14	8.50	Put	Bond Future	4935	5	4935	5	0.00
31/01/2014	R023 On 06-November-14			Bond Future	9.12	94.1845	9.1161	94.1845	0.00
31/01/2014	R023 On 06-November-14	8.60	Call	Bond Future	2595	3	2595	3	0.00
31/01/2014	R023 On 06-November-14	8.61	Call	Bond Future	2617	3	2617	3	0.00
31/01/2014	R023 On 06-November-14	8.59	Call	Bond Future	2573	3	2573	3	0.00
31/01/2014	R023 On 06-November-14	8.60	Put	Bond Future	5464	5	5464	5	0.00
31/01/2014	R023 On 06-November-14	8.61	Put	Bond Future	5429	5	5429	5	0.00
31/01/2014	R023 On 06-November-14	8.59	Put	Bond Future	5499	5	5499	5	0.00
31/01/2014	R157 On 06-February-14			Bond Future	7.42	114.6674	7.4166	114.6674	24,438.00
31/01/2014	R157 On 06-February-14	5.64	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R157 On 06-February-14	5.65	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R157 On 06-February-14	5.66	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R157 On 06-February-14	5.65	Put	Bond Future	2812	3	2812	3	0.00
31/01/2014	R157 On 06-February-14	5.66	Put	Bond Future	2796	3	2796	3	0.00
31/01/2014	R157 On 06-February-14	5.64	Put	Bond Future	2828	3	2828	3	0.00
31/01/2014	R157 On 08-May-14			Bond Future	7.75	109.4965	7.7479	109.4965	4,125.00
31/01/2014	R157 On 08-May-14	5.21	Call	Bond Future	2	0	2	0	0.00
31/01/2014	R157 On 08-May-14	5.20	Call	Bond Future	1	0	1	0	0.00
31/01/2014	R157 On 08-May-14	5.19	Call	Bond Future	1	0	1	0	0.00
31/01/2014	R157 On 08-May-14	5.20	Put	Bond Future	3431	3	3431	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R157 On 08-May-14	5.19	Put	Bond Future	3444	3	3444	3	0.00
31/01/2014	R157 On 08-May-14	5.21	Put	Bond Future	3417	3	3417	3	0.00
31/01/2014	R157 On 07-August-14			Bond Future	8.13	111.1657	8.1285	111.1657	0.00
31/01/2014	R157 On 07-August-14	6.74	Call	Bond Future	151	0	151	0	0.00
31/01/2014	R157 On 07-August-14	6.75	Call	Bond Future	153	0	153	0	0.00
31/01/2014	R157 On 07-August-14	6.76	Call	Bond Future	155	0	155	0	0.00
31/01/2014	R157 On 07-August-14	6.74	Put	Bond Future	1652	2	1652	2	0.00
31/01/2014	R157 On 07-August-14	6.75	Put	Bond Future	1643	1	1643	1	0.00
31/01/2014	R157 On 07-August-14	6.76	Put	Bond Future	1634	1	1634	1	0.00
31/01/2014	R157 On 06-November-14			Bond Future	8.68	106.1111	8.6776	106.1111	0.00
31/01/2014	R157 On 06-November-14	6.20	Call	Bond Future	87	0	87	0	0.00
31/01/2014	R157 On 06-November-14	6.19	Call	Bond Future	86	0	86	0	0.00
31/01/2014	R157 On 06-November-14	6.21	Call	Bond Future	88	0	88	0	0.00
31/01/2014	R157 On 06-November-14	6.21	Put	Bond Future	2153	2	2153	2	0.00
31/01/2014	R157 On 06-November-14	6.19	Put	Bond Future	2169	2	2169	2	0.00
31/01/2014	R157 On 06-November-14	6.20	Put	Bond Future	2161	2	2161	2	0.00
31/01/2014	R186 On 06-February-14			Bond Future	8.92	114.0939	8.9223	114.0939	27,092.00
31/01/2014	R186 On 06-February-14	7.75	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R186 On 06-February-14	8.75	Call	Bond Future	312	1	312	1	0.00
31/01/2014	R186 On 06-February-14	7.74	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R186 On 06-February-14	7.76	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R186 On 06-February-14	7.75	Put	Bond Future	10211	10	10211	10	0.00
31/01/2014	R186 On 06-February-14	7.76	Put	Bond Future	10119	9	10119	9	0.00
31/01/2014	R186 On 06-February-14	8.75	Put	Bond Future	1736	1	1736	1	250.00
31/01/2014	R186 On 06-February-14	7.74	Put	Bond Future	10304	10	10304	10	0.00
31/01/2014	R186 On 08-May-14			Bond Future	9.03	115.7274	9.0315	115.7274	25,738.00
31/01/2014	R186 On 08-May-14	7.10	Call	Bond Future	113	0	113	0	0.00
31/01/2014	R186 On 08-May-14	9.75	Call	Bond Future	6973	0	6973	0	0.00
31/01/2014	R186 On 08-May-14	8.50	Call	Bond Future	1788	2	1788	2	0.00
31/01/2014	R186 On 08-May-14	7.11	Call	Bond Future	116	0	116	0	0.00
31/01/2014	R186 On 08-May-14	9.25	Call	Bond Future	4469	5	4469	5	0.00
31/01/2014	R186 On 08-May-14	8.25	Call	Bond Future	1214	1	1214	1	8,000.00
31/01/2014	R186 On 08-May-14	7.09	Call	Bond Future	110	0	110	0	0.00
31/01/2014	R186 On 08-May-14	8.75	Call	Bond Future	2518	0	2518	0	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R186 On 08-May-14	7.50	Call	Bond Future	287	0	287	0	1,933.00
31/01/2014	R186 On 08-May-14	9.00	Call	Bond Future	3417	4	3417	4	0.00
31/01/2014	R186 On 08-May-14	7.10	Put	Bond Future	17213	17	17213	17	0.00
31/01/2014	R186 On 08-May-14	7.11	Put	Bond Future	17118	16	17118	16	0.00
31/01/2014	R186 On 08-May-14	8.50	Put	Bond Future	6160	6	6160	6	1,933.00
31/01/2014	R186 On 08-May-14	9.00	Put	Bond Future	3670	3	3670	3	400.00
31/01/2014	R186 On 08-May-14	9.25	Put	Bond Future	2740	2	2740	2	8,000.00
31/01/2014	R186 On 08-May-14	9.75	Put	Bond Future	1427	0	1427	0	6,000.00
31/01/2014	R186 On 08-May-14	7.09	Put	Bond Future	17308	17	17308	17	0.00
31/01/2014	R186 On 08-May-14	8.75	Put	Bond Future	4804	0	4804	0	0.00
31/01/2014	R186 On 08-May-14	7.50	Put	Bond Future	13560	13	13560	13	0.00
31/01/2014	R186 On 08-May-14	8.25	Put	Bond Future	7725	7	7725	7	0.00
31/01/2014	R186 On 07-August-14			Bond Future	9.13	112.1959	9.1315	112.1959	0.00
31/01/2014	R186 On 07-August-14	8.29	Call	Bond Future	1971	2	1971	2	0.00
31/01/2014	R186 On 07-August-14	8.31	Call	Bond Future	2018	2	2018	2	0.00
31/01/2014	R186 On 07-August-14	8.30	Call	Bond Future	1995	2	1995	2	0.00
31/01/2014	R186 On 07-August-14	8.92	Call	Bond Future	3799	4	3799	4	0.00
31/01/2014	R186 On 07-August-14	8.31	Put	Bond Future	8723	8	8723	8	0.00
31/01/2014	R186 On 07-August-14	8.29	Put	Bond Future	8847	8	8847	8	0.00
31/01/2014	R186 On 07-August-14	8.30	Put	Bond Future	8785	8	8785	8	0.00
31/01/2014	R186 On 07-August-14	8.92	Put	Bond Future	5473	5	5473	5	840.00
31/01/2014	R186 On 06-November-14			Bond Future	9.23	113.9737	9.2272	113.9737	0.00
31/01/2014	R186 On 06-November-14	9.17	Call	Bond Future	5171	6	5171	6	0.00
31/01/2014	R186 On 06-November-14	8.14	Call	Bond Future	2149	2	2149	2	0.00
31/01/2014	R186 On 06-November-14	8.16	Call	Bond Future	2191	2	2191	2	0.00
31/01/2014	R186 On 06-November-14	8.15	Call	Bond Future	2170	2	2170	2	0.00
31/01/2014	R186 On 06-November-14	8.15	Put	Bond Future	10880	10	10880	10	0.00
31/01/2014	R186 On 06-November-14	8.14	Put	Bond Future	10944	10	10944	10	0.00
31/01/2014	R186 On 06-November-14	8.16	Put	Bond Future	10815	10	10815	10	0.00
31/01/2014	R186 On 06-November-14	9.17	Put	Bond Future	5610	5	5610	5	2,010.00
31/01/2014	R197 On 06-February-14			Bond Future	266.03	265.0016	266.0317	265.0016	2,049.00
31/01/2014	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R197 On 06-February-14	280.00	Put	Bond Future	13968	15	13968	15	0.00
31/01/2014	R197 On 06-February-14	280.01	Put	Bond Future	13978	15	13978	15	0.00
31/01/2014	R197 On 06-February-14	279.99	Put	Bond Future	13958	15	13958	15	0.00
31/01/2014	R197 On 08-May-14			Bond Future	269.87	268.8285	269.8726	268.8285	0.00
31/01/2014	R197 On 08-May-14	249.99	Call	Bond Future	19883	19	19883	19	0.00
31/01/2014	R197 On 08-May-14	250.01	Call	Bond Future	19863	19	19863	19	0.00
31/01/2014	R197 On 08-May-14	250.00	Call	Bond Future	19873	19	19873	19	0.00
31/01/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
31/01/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
31/01/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
31/01/2014	R201 On 06-February-14			Bond Future	6.53	103.1590	6.5283	103.1590	0.00
31/01/2014	R201 On 06-February-14	5.24	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R201 On 06-February-14	5.26	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R201 On 06-February-14	5.25	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R201 On 06-February-14	5.25	Put	Bond Future	1076	1	1076	1	0.00
31/01/2014	R201 On 06-February-14	5.26	Put	Bond Future	1068	1	1068	1	0.00
31/01/2014	R201 On 06-February-14	5.24	Put	Bond Future	1085	1	1085	1	0.00
31/01/2014	R201 On 08-May-14			Bond Future	6.85	104.6358	6.8541	104.6358	0.00
31/01/2014	R201 On 08-May-14	4.75	Call	Bond Future	2	0	2	0	0.00
31/01/2014	R201 On 08-May-14	4.76	Call	Bond Future	2	0	2	0	0.00
31/01/2014	R201 On 08-May-14	4.74	Call	Bond Future	2	0	2	0	0.00
31/01/2014	R201 On 08-May-14	4.76	Put	Bond Future	1257	1	1257	1	0.00
31/01/2014	R201 On 08-May-14	4.75	Put	Bond Future	1263	1	1263	1	0.00
31/01/2014	R201 On 08-May-14	4.74	Put	Bond Future	1269	1	1269	1	0.00
31/01/2014	R201 On 07-August-14			Bond Future	7.29	101.8179	7.2890	101.8179	0.00
31/01/2014	R201 On 07-August-14	5.29	Call	Bond Future	29	0	29	0	0.00
31/01/2014	R201 On 07-August-14	5.31	Call	Bond Future	29	0	29	0	0.00
31/01/2014	R201 On 07-August-14	5.30	Call	Bond Future	29	0	29	0	0.00
31/01/2014	R201 On 07-August-14	5.29	Put	Bond Future	745	1	745	1	0.00
31/01/2014	R201 On 07-August-14	5.30	Put	Bond Future	742	1	742	1	0.00
31/01/2014	R201 On 07-August-14	5.31	Put	Bond Future	738	1	738	1	0.00
31/01/2014	R202 On 06-February-14			Bond Future	202.93	201.7480	202.9287	201.7480	44,679.00
31/01/2014	R202 On 06-February-14	208.99	Call	Bond Future	35	0	35	0	0.00
31/01/2014	R202 On 06-February-14	209.01	Call	Bond Future	34	0	34	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R202 On 06-February-14	209.00	Call	Bond Future	35	0	35	0	0.00
31/01/2014	R202 On 06-February-14	209.00	Put	Bond Future	6106	7	6106	7	0.00
31/01/2014	R202 On 06-February-14	209.01	Put	Bond Future	6116	7	6116	7	0.00
31/01/2014	R202 On 06-February-14	208.99	Put	Bond Future	6096	7	6096	7	0.00
31/01/2014	R202 On 08-May-14			Bond Future	205.86	204.6613	205.8583	204.6613	0.00
31/01/2014	R202 On 08-May-14	215.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R202 On 08-May-14	215.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R202 On 08-May-14	214.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R202 On 08-May-14	215.00	Put	Bond Future	9142	10	9142	10	0.00
31/01/2014	R202 On 08-May-14	214.99	Put	Bond Future	9132	10	9132	10	0.00
31/01/2014	R202 On 08-May-14	215.01	Put	Bond Future	9152	10	9152	10	0.00
31/01/2014	R203 On 06-February-14			Bond Future	8.05	104.3668	8.0485	104.3668	10,779.00
31/01/2014	R203 On 06-February-14	6.14	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R203 On 06-February-14	5.95	Call	Bond Future	0	0	0	0	16.00
31/01/2014	R203 On 06-February-14	6.16	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R203 On 06-February-14	6.84	Call	Bond Future	0	0	0	0	13.00
31/01/2014	R203 On 06-February-14	6.15	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R203 On 06-February-14	5.95	Put	Bond Future	6720	6	6720	6	0.00
31/01/2014	R203 On 06-February-14	6.14	Put	Bond Future	6089	6	6089	6	0.00
31/01/2014	R203 On 06-February-14	6.16	Put	Bond Future	6023	6	6023	6	0.00
31/01/2014	R203 On 06-February-14	6.84	Put	Bond Future	3804	3	3804	3	0.00
31/01/2014	R203 On 06-February-14	6.15	Put	Bond Future	6056	6	6056	6	0.00
31/01/2014	R203 On 08-May-14			Bond Future	8.24	101.6978	8.2423	101.6978	140.00
31/01/2014	R203 On 08-May-14	5.76	Call	Bond Future	4	0	4	0	0.00
31/01/2014	R203 On 08-May-14	6.84	Call	Bond Future	90	0	90	0	29.00
31/01/2014	R203 On 08-May-14	5.74	Call	Bond Future	4	0	4	0	0.00
31/01/2014	R203 On 08-May-14	5.75	Call	Bond Future	4	0	4	0	0.00
31/01/2014	R203 On 08-May-14	7.40	Call	Bond Future	302	0	302	0	16.00
31/01/2014	R203 On 08-May-14	5.74	Put	Bond Future	7518	7	7518	7	0.00
31/01/2014	R203 On 08-May-14	7.40	Put	Bond Future	2757	2	2757	2	0.00
31/01/2014	R203 On 08-May-14	5.75	Put	Bond Future	7486	7	7486	7	0.00
31/01/2014	R203 On 08-May-14	5.76	Put	Bond Future	7455	7	7455	7	0.00
31/01/2014	R203 On 08-May-14	6.84	Put	Bond Future	4218	4	4218	4	0.00
31/01/2014	R203 On 07-August-14			Bond Future	8.43	103.2478	8.4293	103.2478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R203 On 07-August-14	7.31	Call	Bond Future	427	1	427	1	0.00
31/01/2014	R203 On 07-August-14	7.30	Call	Bond Future	422	1	422	1	0.00
31/01/2014	R203 On 07-August-14	7.29	Call	Bond Future	416	1	416	1	0.00
31/01/2014	R203 On 07-August-14	6.84	Call	Bond Future	221	0	221	0	46.00
31/01/2014	R203 On 07-August-14	7.30	Put	Bond Future	3490	3	3490	3	0.00
31/01/2014	R203 On 07-August-14	7.31	Put	Bond Future	3469	3	3469	3	0.00
31/01/2014	R203 On 07-August-14	7.29	Put	Bond Future	3512	3	3512	3	0.00
31/01/2014	R203 On 07-August-14	6.84	Put	Bond Future	4574	4	4574	4	0.00
31/01/2014	R203 On 06-November-14			Bond Future	8.63	100.7179	8.6323	100.7179	0.00
31/01/2014	R203 On 06-November-14	6.98	Call	Bond Future	371	0	371	0	14.00
31/01/2014	R203 On 06-November-14	6.84	Call	Bond Future	317	0	317	0	45.00
31/01/2014	R203 On 06-November-14	6.86	Call	Bond Future	325	0	325	0	0.00
31/01/2014	R203 On 06-November-14	6.85	Call	Bond Future	321	0	321	0	0.00
31/01/2014	R203 On 06-November-14	6.98	Put	Bond Future	4545	4	4545	4	0.00
31/01/2014	R203 On 06-November-14	6.84	Put	Bond Future	4854	5	4854	5	0.00
31/01/2014	R203 On 06-November-14	6.86	Put	Bond Future	4809	4	4809	4	0.00
31/01/2014	R203 On 06-November-14	6.85	Put	Bond Future	4832	5	4832	5	0.00
31/01/2014	R204 On 06-February-14			Bond Future	8.28	100.4275	8.2810	100.4275	29,703.00
31/01/2014	R204 On 06-February-14	6.39	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R204 On 06-February-14	6.40	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R204 On 06-February-14	6.41	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R204 On 06-February-14	6.40	Put	Bond Future	7699	7	7699	7	0.00
31/01/2014	R204 On 06-February-14	6.41	Put	Bond Future	7656	7	7656	7	0.00
31/01/2014	R204 On 06-February-14	6.39	Put	Bond Future	7742	7	7742	7	0.00
31/01/2014	R204 On 08-May-14			Bond Future	8.45	101.8653	8.4467	101.8653	520.00
31/01/2014	R204 On 08-May-14	6.05	Call	Bond Future	9	0	9	0	0.00
31/01/2014	R204 On 08-May-14	6.04	Call	Bond Future	9	0	9	0	0.00
31/01/2014	R204 On 08-May-14	6.06	Call	Bond Future	9	0	9	0	0.00
31/01/2014	R204 On 08-May-14	6.05	Put	Bond Future	9428	9	9428	9	0.00
31/01/2014	R204 On 08-May-14	6.04	Put	Bond Future	9470	9	9470	9	0.00
31/01/2014	R204 On 08-May-14	6.06	Put	Bond Future	9387	9	9387	9	0.00
31/01/2014	R204 On 07-August-14			Bond Future	8.60	99.3833	8.6035	99.3833	0.00
31/01/2014	R204 On 07-August-14	7.45	Call	Bond Future	614	1	614	1	0.00
31/01/2014	R204 On 07-August-14	7.78	Call	Bond Future	913	1	913	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R204 On 07-August-14	7.46	Call	Bond Future	621	1	621	1	0.00
31/01/2014	R204 On 07-August-14	7.44	Call	Bond Future	606	1	606	1	0.00
31/01/2014	R204 On 07-August-14	7.78	Put	Bond Future	3870	4	3870	4	530.00
31/01/2014	R204 On 07-August-14	7.44	Put	Bond Future	4816	4	4816	4	0.00
31/01/2014	R204 On 07-August-14	7.46	Put	Bond Future	4757	4	4757	4	0.00
31/01/2014	R204 On 07-August-14	7.45	Put	Bond Future	4786	4	4786	4	0.00
31/01/2014	R204 On 06-November-14			Bond Future	8.76	100.9578	8.7609	100.9578	0.00
31/01/2014	R204 On 06-November-14	7.00	Call	Bond Future	587	1	587	1	0.00
31/01/2014	R204 On 06-November-14	7.01	Call	Bond Future	593	1	593	1	0.00
31/01/2014	R204 On 06-November-14	7.99	Call	Bond Future	1436	2	1436	2	0.00
31/01/2014	R204 On 06-November-14	6.99	Call	Bond Future	581	1	581	1	0.00
31/01/2014	R204 On 06-November-14	7.00	Put	Bond Future	6687	6	6687	6	0.00
31/01/2014	R204 On 06-November-14	7.99	Put	Bond Future	4051	4	4051	4	1,270.00
31/01/2014	R204 On 06-November-14	7.01	Put	Bond Future	6657	6	6657	6	0.00
31/01/2014	R204 On 06-November-14	6.99	Put	Bond Future	6717	6	6717	6	0.00
31/01/2014	R207 On 06-February-14			Bond Future	8.51	95.1978	8.5101	95.1978	20,554.00
31/01/2014	R207 On 06-February-14	6.65	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R207 On 06-February-14	6.64	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R207 On 06-February-14	6.66	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R207 On 06-February-14	6.65	Put	Bond Future	8672	8	8672	8	0.00
31/01/2014	R207 On 06-February-14	6.64	Put	Bond Future	8721	8	8721	8	0.00
31/01/2014	R207 On 06-February-14	6.66	Put	Bond Future	8623	8	8623	8	0.00
31/01/2014	R207 On 08-May-14			Bond Future	8.66	96.5607	8.6627	96.5607	668.00
31/01/2014	R207 On 08-May-14	6.20	Call	Bond Future	10	0	10	0	0.00
31/01/2014	R207 On 08-May-14	6.21	Call	Bond Future	11	0	11	0	0.00
31/01/2014	R207 On 08-May-14	6.19	Call	Bond Future	10	0	10	0	0.00
31/01/2014	R207 On 08-May-14	6.20	Put	Bond Future	11203	11	11203	11	0.00
31/01/2014	R207 On 08-May-14	6.19	Put	Bond Future	11251	11	11251	11	0.00
31/01/2014	R207 On 08-May-14	6.21	Put	Bond Future	11155	11	11155	11	0.00
31/01/2014	R207 On 07-August-14			Bond Future	8.81	94.3902	8.8072	94.3902	0.00
31/01/2014	R207 On 07-August-14	7.69	Call	Bond Future	758	1	758	1	0.00
31/01/2014	R207 On 07-August-14	7.71	Call	Bond Future	776	1	776	1	0.00
31/01/2014	R207 On 07-August-14	7.70	Call	Bond Future	767	1	767	1	0.00
31/01/2014	R207 On 07-August-14	7.70	Put	Bond Future	5405	5	5405	5	0.00

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31/01/2014	R207 On 07-August-14	7.69	Put	Bond Future	5439	5	5439	5	0.00
31/01/2014	R207 On 07-August-14	7.71	Put	Bond Future	5371	5	5371	5	0.00
31/01/2014	R207 On 06-November-14			Bond Future	8.94	95.8858	8.9440	95.8858	0.00
31/01/2014	R207 On 06-November-14	7.36	Call	Bond Future	827	1	827	1	0.00
31/01/2014	R207 On 06-November-14	7.34	Call	Bond Future	811	1	811	1	0.00
31/01/2014	R207 On 06-November-14	7.35	Call	Bond Future	819	1	819	1	0.00
31/01/2014	R207 On 06-November-14	7.34	Put	Bond Future	7331	7	7331	7	0.00
31/01/2014	R207 On 06-November-14	7.35	Put	Bond Future	7297	7	7297	7	0.00
31/01/2014	R207 On 06-November-14	7.36	Put	Bond Future	7262	7	7262	7	0.00
31/01/2014	R208 On 06-February-14			Bond Future	8.60	93.2032	8.6040	93.2032	11,144.00
31/01/2014	R208 On 06-February-14	6.74	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R208 On 06-February-14	6.76	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R208 On 06-February-14	6.75	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R208 On 06-February-14	6.75	Put	Bond Future	9735	9	9735	9	0.00
31/01/2014	R208 On 06-February-14	6.76	Put	Bond Future	9679	9	9679	9	0.00
31/01/2014	R208 On 06-February-14	6.74	Put	Bond Future	9791	9	9791	9	0.00
31/01/2014	R208 On 08-May-14			Bond Future	8.74	91.1397	8.7357	91.1397	806.00
31/01/2014	R208 On 08-May-14	6.29	Call	Bond Future	12	0	12	0	0.00
31/01/2014	R208 On 08-May-14	6.31	Call	Bond Future	12	0	12	0	0.00
31/01/2014	R208 On 08-May-14	6.30	Call	Bond Future	12	0	12	0	0.00
31/01/2014	R208 On 08-May-14	6.29	Put	Bond Future	12664	12	12664	12	0.00
31/01/2014	R208 On 08-May-14	6.31	Put	Bond Future	12553	12	12553	12	0.00
31/01/2014	R208 On 08-May-14	6.30	Put	Bond Future	12609	12	12609	12	0.00
31/01/2014	R208 On 07-August-14			Bond Future	8.86	92.5290	8.8580	92.5290	0.00
31/01/2014	R208 On 07-August-14	7.80	Call	Bond Future	863	1	863	1	0.00
31/01/2014	R208 On 07-August-14	8.28	Call	Bond Future	1522	2	1522	2	0.00
31/01/2014	R208 On 07-August-14	7.79	Call	Bond Future	852	1	852	1	0.00
31/01/2014	R208 On 07-August-14	7.81	Call	Bond Future	874	1	874	1	0.00
31/01/2014	R208 On 07-August-14	8.28	Put	Bond Future	4238	4	4238	4	630.00
31/01/2014	R208 On 07-August-14	7.80	Put	Bond Future	5912	6	5912	6	0.00
31/01/2014	R208 On 07-August-14	7.81	Put	Bond Future	5874	6	5874	6	0.00
31/01/2014	R208 On 07-August-14	7.79	Put	Bond Future	5951	6	5951	6	0.00
31/01/2014	R208 On 06-November-14			Bond Future	8.98	90.5951	8.9793	90.5951	0.00
31/01/2014	R208 On 06-November-14	7.44	Call	Bond Future	831	1	831	1	0.00

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31/01/2014	R208 On 06-November-14	7.46	Call	Bond Future	848	1	848	1	0.00
31/01/2014	R208 On 06-November-14	7.45	Call	Bond Future	840	1	840	1	0.00
31/01/2014	R208 On 06-November-14	8.50	Call	Bond Future	2221	2	2221	2	0.00
31/01/2014	R208 On 06-November-14	7.45	Put	Bond Future	7993	8	7993	8	0.00
31/01/2014	R208 On 06-November-14	8.50	Put	Bond Future	4391	4	4391	4	1,520.00
31/01/2014	R208 On 06-November-14	7.44	Put	Bond Future	8033	8	8033	8	0.00
31/01/2014	R208 On 06-November-14	7.46	Put	Bond Future	7952	8	7952	8	0.00
31/01/2014	R209 On 06-February-14			Bond Future	9.31	73.8266	9.3111	73.8266	5,177.00
31/01/2014	R209 On 06-February-14	8.54	Call	Bond Future	1	0	1	0	0.00
31/01/2014	R209 On 06-February-14	8.56	Call	Bond Future	1	0	1	0	0.00
31/01/2014	R209 On 06-February-14	8.55	Call	Bond Future	1	0	1	0	0.00
31/01/2014	R209 On 06-February-14	8.54	Put	Bond Future	5889	6	5889	6	0.00
31/01/2014	R209 On 06-February-14	8.56	Put	Bond Future	5727	6	5727	6	0.00
31/01/2014	R209 On 06-February-14	8.55	Put	Bond Future	5808	6	5808	6	0.00
31/01/2014	R209 On 08-May-14			Bond Future	9.40	71.7374	9.3989	71.7374	18,886.00
31/01/2014	R209 On 08-May-14	9.63	Call	Bond Future	3992	4	3992	4	0.00
31/01/2014	R209 On 08-May-14	7.86	Call	Bond Future	261	0	261	0	0.00
31/01/2014	R209 On 08-May-14	9.50	Call	Bond Future	3500	4	3500	4	0.00
31/01/2014	R209 On 08-May-14	7.85	Call	Bond Future	255	0	255	0	0.00
31/01/2014	R209 On 08-May-14	9.75	Call	Bond Future	4472	5	4472	5	0.00
31/01/2014	R209 On 08-May-14	8.50	Call	Bond Future	898	1	898	1	640.00
31/01/2014	R209 On 08-May-14	9.00	Call	Bond Future	1932	2	1932	2	640.00
31/01/2014	R209 On 08-May-14	9.85	Call	Bond Future	4888	5	4888	5	0.00
31/01/2014	R209 On 08-May-14	7.84	Call	Bond Future	250	0	250	0	0.00
31/01/2014	R209 On 08-May-14	7.85	Put	Bond Future	12669	13	12669	13	0.00
31/01/2014	R209 On 08-May-14	9.50	Put	Bond Future	2791	3	2791	3	640.00
31/01/2014	R209 On 08-May-14	7.84	Put	Bond Future	12754	13	12754	13	0.00
31/01/2014	R209 On 08-May-14	9.63	Put	Bond Future	2388	2	2388	2	883.00
31/01/2014	R209 On 08-May-14	7.86	Put	Bond Future	12584	13	12584	13	0.00
31/01/2014	R209 On 08-May-14	9.00	Put	Bond Future	4842	5	4842	5	0.00
31/01/2014	R209 On 08-May-14	9.75	Put	Bond Future	2057	2	2057	2	7,262.00
31/01/2014	R209 On 08-May-14	9.85	Put	Bond Future	1810	2	1810	2	10,000.00
31/01/2014	R209 On 08-May-14	8.50	Put	Bond Future	7724	8	7724	8	0.00
31/01/2014	R209 On 07-August-14			Bond Future	9.48	72.8310	9.4793	72.8310	0.00

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31/01/2014	R209 On 07-August-14	9.05	Call	Bond Future	2991	3	2991	3	0.00
31/01/2014	R209 On 07-August-14	9.06	Call	Bond Future	3019	3	3019	3	0.00
31/01/2014	R209 On 07-August-14	9.04	Call	Bond Future	2963	3	2963	3	0.00
31/01/2014	R209 On 07-August-14	9.06	Put	Bond Future	6038	6	6038	6	0.00
31/01/2014	R209 On 07-August-14	9.04	Put	Bond Future	6131	6	6131	6	0.00
31/01/2014	R209 On 07-August-14	9.05	Put	Bond Future	6085	6	6085	6	0.00
31/01/2014	R209 On 06-November-14			Bond Future	9.56	70.8372	9.5568	70.8372	0.00
31/01/2014	R209 On 06-November-14	8.99	Call	Bond Future	3467	3	3467	3	0.00
31/01/2014	R209 On 06-November-14	9.01	Call	Bond Future	3522	4	3522	4	0.00
31/01/2014	R209 On 06-November-14	9.00	Call	Bond Future	3495	4	3495	4	0.00
31/01/2014	R209 On 06-November-14	8.99	Put	Bond Future	7540	8	7540	8	0.00
31/01/2014	R209 On 06-November-14	9.01	Put	Bond Future	7444	7	7444	7	0.00
31/01/2014	R209 On 06-November-14	9.00	Put	Bond Future	7492	7	7492	7	0.00
31/01/2014	R210 On 06-February-14			Bond Future	153.20	153.7442	153.1972	153.7442	1,319.00
31/01/2014	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R210 On 06-February-14	161.49	Put	Bond Future	8293	8	8293	8	0.00
31/01/2014	R210 On 06-February-14	161.50	Put	Bond Future	8303	8	8303	8	0.00
31/01/2014	R210 On 06-February-14	161.51	Put	Bond Future	8313	8	8313	8	0.00
31/01/2014	R210 On 08-May-14			Bond Future	153.45	154.0067	153.4513	154.0067	0.00
31/01/2014	R210 On 08-May-14	160.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R210 On 08-May-14	159.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R210 On 08-May-14	160.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R210 On 08-May-14	159.99	Put	Bond Future	6539	6	6539	6	0.00
31/01/2014	R210 On 08-May-14	160.01	Put	Bond Future	6559	6	6559	6	0.00
31/01/2014	R210 On 08-May-14	160.00	Put	Bond Future	6549	6	6549	6	0.00
31/01/2014	R211 On 06-February-14			Bond Future	125.94	125.9474	125.9359	125.9474	2,022.00
31/01/2014	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R211 On 06-February-14	129.00	Put	Bond Future	3064	3	3064	3	0.00
31/01/2014	R211 On 06-February-14	128.99	Put	Bond Future	3054	3	3054	3	0.00
31/01/2014	R211 On 06-February-14	129.01	Put	Bond Future	3074	3	3074	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R211 On 08-May-14			Bond Future	127.75	127.7661	127.7541	127.7661	390.00
31/01/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R211 On 08-May-14	130.00	Put	Bond Future	2246	2	2246	2	0.00
31/01/2014	R211 On 08-May-14	129.99	Put	Bond Future	2236	2	2236	2	0.00
31/01/2014	R211 On 08-May-14	130.01	Put	Bond Future	2256	2	2256	2	0.00
31/01/2014	R212 On 06-February-14			Bond Future	125.28	125.2895	125.2822	125.2895	21,791.00
31/01/2014	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R212 On 06-February-14	132.99	Put	Bond Future	7708	8	7708	8	0.00
31/01/2014	R212 On 06-February-14	133.01	Put	Bond Future	7728	8	7728	8	0.00
31/01/2014	R212 On 06-February-14	133.00	Put	Bond Future	7718	8	7718	8	0.00
31/01/2014	R212 On 08-May-14			Bond Future	127.09	127.0989	127.0910	127.0989	317.00
31/01/2014	R212 On 08-May-14	132.00	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R212 On 08-May-14	131.99	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R212 On 08-May-14	132.01	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R212 On 08-May-14	132.01	Put	Bond Future	4919	5	4919	5	0.00
31/01/2014	R212 On 08-May-14	132.00	Put	Bond Future	4909	5	4909	5	0.00
31/01/2014	R212 On 08-May-14	131.99	Put	Bond Future	4899	5	4899	5	0.00
31/01/2014	R213 On 06-February-14			Bond Future	9.31	83.8073	9.3119	83.8073	14,887.00
31/01/2014	R213 On 06-February-14	8.29	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R213 On 06-February-14	8.30	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R213 On 06-February-14	8.31	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R213 On 06-February-14	8.30	Put	Bond Future	7820	8	7820	8	0.00
31/01/2014	R213 On 06-February-14	8.31	Put	Bond Future	7737	8	7737	8	0.00
31/01/2014	R213 On 06-February-14	8.29	Put	Bond Future	7903	8	7903	8	0.00
31/01/2014	R213 On 08-May-14			Bond Future	9.41	81.4665	9.4083	81.4665	6,843.00
31/01/2014	R213 On 08-May-14	7.64	Call	Bond Future	171	0	171	0	0.00
31/01/2014	R213 On 08-May-14	7.66	Call	Bond Future	179	0	179	0	0.00
31/01/2014	R213 On 08-May-14	7.65	Call	Bond Future	175	0	175	0	0.00
31/01/2014	R213 On 08-May-14	7.65	Put	Bond Future	14223	14	14223	14	0.00
31/01/2014	R213 On 08-May-14	7.64	Put	Bond Future	14309	14	14309	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R213 On 08-May-14	7.66	Put	Bond Future	14137	14	14137	14	0.00
31/01/2014	R213 On 07-August-14			Bond Future	9.50	82.7080	9.4980	82.7080	0.00
31/01/2014	R213 On 07-August-14	8.84	Call	Bond Future	2446	3	2446	3	0.00
31/01/2014	R213 On 07-August-14	8.86	Call	Bond Future	2495	3	2495	3	0.00
31/01/2014	R213 On 07-August-14	8.85	Call	Bond Future	2471	3	2471	3	0.00
31/01/2014	R213 On 07-August-14	8.86	Put	Bond Future	7141	7	7141	7	0.00
31/01/2014	R213 On 07-August-14	8.85	Put	Bond Future	7192	7	7192	7	0.00
31/01/2014	R213 On 07-August-14	8.84	Put	Bond Future	7244	7	7244	7	0.00
31/01/2014	R213 On 06-November-14			Bond Future	9.59	80.4749	9.5865	80.4749	0.00
31/01/2014	R213 On 06-November-14	8.84	Call	Bond Future	3027	3	3027	3	0.00
31/01/2014	R213 On 06-November-14	8.86	Call	Bond Future	3077	3	3077	3	0.00
31/01/2014	R213 On 06-November-14	8.85	Call	Bond Future	3052	3	3052	3	0.00
31/01/2014	R213 On 06-November-14	8.85	Put	Bond Future	8362	8	8362	8	0.00
31/01/2014	R213 On 06-November-14	8.86	Put	Bond Future	8312	8	8312	8	0.00
31/01/2014	R213 On 06-November-14	8.84	Put	Bond Future	8413	8	8413	8	0.00
31/01/2014	R214 On 06-February-14			Bond Future	9.40	74.8289	9.3962	74.8289	5,455.00
31/01/2014	R214 On 06-February-14	9.00	Call	Bond Future	63	0	63	0	0.00
31/01/2014	R214 On 06-February-14	9.01	Call	Bond Future	68	0	68	0	0.00
31/01/2014	R214 On 06-February-14	8.99	Call	Bond Future	57	0	57	0	0.00
31/01/2014	R214 On 06-February-14	9.00	Put	Bond Future	3104	3	3104	3	0.00
31/01/2014	R214 On 06-February-14	8.99	Put	Bond Future	3178	3	3178	3	0.00
31/01/2014	R214 On 06-February-14	9.01	Put	Bond Future	3030	3	3030	3	0.00
31/01/2014	R214 On 08-May-14			Bond Future	9.48	72.6124	9.4817	72.6124	2,250.00
31/01/2014	R214 On 08-May-14	9.00	Call	Bond Future	1861	2	1861	2	0.00
31/01/2014	R214 On 08-May-14	8.99	Call	Bond Future	1836	2	1836	2	0.00
31/01/2014	R214 On 08-May-14	9.01	Call	Bond Future	1887	2	1887	2	0.00
31/01/2014	R214 On 08-May-14	9.01	Put	Bond Future	5476	5	5476	5	0.00
31/01/2014	R214 On 08-May-14	9.00	Put	Bond Future	5529	5	5529	5	0.00
31/01/2014	R214 On 08-May-14	8.99	Put	Bond Future	5583	6	5583	6	0.00
31/01/2014	R214 On 07-August-14			Bond Future	9.56	73.6257	9.5611	73.6257	0.00
31/01/2014	R214 On 07-August-14	9.54	Call	Bond Future	4493	5	4493	5	0.00
31/01/2014	R214 On 07-August-14	9.56	Call	Bond Future	4564	5	4564	5	0.00
31/01/2014	R214 On 07-August-14	9.55	Call	Bond Future	4528	5	4528	5	0.00
31/01/2014	R214 On 07-August-14	9.56	Put	Bond Future	4571	4	4571	4	0.00

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31/01/2014	R214 On 07-August-14	9.54	Put	Bond Future	4645	5	4645	5	0.00
31/01/2014	R214 On 07-August-14	9.55	Put	Bond Future	4608	5	4608	5	0.00
31/01/2014	R214 On 06-November-14			Bond Future	9.64	71.5038	9.6388	71.5038	0.00
31/01/2014	R214 On 06-November-14	9.64	Call	Bond Future	5406	6	5406	6	0.00
31/01/2014	R214 On 06-November-14	9.65	Call	Bond Future	5440	6	5440	6	0.00
31/01/2014	R214 On 06-November-14	9.66	Call	Bond Future	5474	6	5474	6	0.00
31/01/2014	R214 On 06-November-14	9.65	Put	Bond Future	5361	5	5361	5	0.00
31/01/2014	R214 On 06-November-14	9.66	Put	Bond Future	5324	5	5324	5	0.00
31/01/2014	R214 On 06-November-14	9.64	Put	Bond Future	5397	5	5397	5	0.00
31/01/2014	R248 On 06-February-14			Bond Future	9.45	97.0350	9.4463	97.0350	11,241.00
31/01/2014	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 06-February-14	9.09	Put	Bond Future	3495	3	3495	3	0.00
31/01/2014	R248 On 06-February-14	9.10	Put	Bond Future	3393	3	3393	3	0.00
31/01/2014	R248 On 06-February-14	9.11	Put	Bond Future	3292	3	3292	3	0.00
31/01/2014	R248 On 08-May-14			Bond Future	9.53	93.9983	9.5342	93.9983	10,090.00
31/01/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 08-May-14	9.05	Put	Bond Future	4725	5	4725	5	0.00
31/01/2014	R248 On 08-May-14	9.06	Put	Bond Future	4623	4	4623	4	0.00
31/01/2014	R248 On 08-May-14	9.04	Put	Bond Future	4827	5	4827	5	0.00
31/01/2014	R248 On 07-August-14			Bond Future	9.62	95.3093	9.6160	95.3093	0.00
31/01/2014	R248 On 07-August-14	9.65	Call	Bond Future	311	0	311	0	0.00
31/01/2014	R248 On 07-August-14	9.64	Call	Bond Future	220	0	220	0	0.00
31/01/2014	R248 On 07-August-14	9.66	Call	Bond Future	402	1	402	1	0.00
31/01/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 06-November-14			Bond Future	9.70	92.3928	9.6962	92.3928	0.00
31/01/2014	R248 On 06-November-14	9.72	Call	Bond Future	214	0	214	0	0.00
31/01/2014	R248 On 06-November-14	9.74	Call	Bond Future	394	1	394	1	0.00
31/01/2014	R248 On 06-November-14	9.73	Call	Bond Future	304	0	304	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
31/01/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00